



Corporate Action Information

Issue Date: 06. June 2017
Effective Date: 07. June 2017
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Corporate Action	Rights issue
Company	TOM TAILOR Holding SE
ISIN	DE000A0STST2
Rules&Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich, section(s) 1.6.7 (3), 1.14.8 (3), 2.6.10.1 (3)
Options contracts on stocks	
Futures contracts on stocks	TTIF
Futures contracts on dividends of stocks	

The company TOM TAILOR Holding SE has announced a rights issue whereby shareholders are entitled to purchase 1 new share for every 3 shares held, at a subscription price of EUR 6.50 per new share.

More information about this transaction is available on the company's website under www.tom-tailor-group.com.

The rights issue will result in an adjustment of the above mentioned contracts.



Procedure

R-Factor Method

Determination of adjustment factor (R-factor)

The official closing auction price of the on the last cum trading day will be the basis for determination of the R-factor. The R-factor will be determined with eight decimal places. It is calculated in the following way:

$$R = \left(\frac{\text{number of existing shares}}{\text{number of resulting shares}} * \left(1 - \frac{\text{issue price of new shares}}{\text{closing auction price}} \right) \right) + \frac{\text{issue price of new shares}}{\text{closing auction price}}$$

Futures

1. Adjustment of contract size and variation margin

- To adjust the calculation of the variation margin of the following exchange trading day, settlement prices of the last cum trading day will be multiplied by the R-Factor.
- The new contract size will be calculated as follows:
Contract size new = contract size old / R-factor
- All outstanding orders and quotes will be deleted after close of trading on the last cum trading day.
- The adjustment also refers to existing positions in TES flexible futures.

2. Introduction of a new contract

- A new single stock futures contract will be introduced with standard contract size 100. The exact introduction date and new product code will be published via a circular.
- As soon as the new contract is available for trading and there are no more contract months with open interest in the original contract, trading in this contract will be put on "HALT" and finally discontinued.
- Furthermore, no new contract months will be introduced in the original contract TTIF.

If there is no open interest on the last cum trading day after close of trading in the original contract TTIF, no adjustment will be made and no new contract will be introduced.